



# Statistics

---

**March            2016**

**Interest Rate Derivatives**

**Index Derivatives**

**Equity Derivatives**

	Monthly Volume					Year-to-Date Volume				Month End Open Interest					Transactions	
	March 2016	March 2015	% CHG	February 2016	% CHG	2016	2015	% CHG	Total 2015	March 2016	March 2015	% CHG	February 2016	% CHG	March 2016	YTD 2016
<b>Short-Term Interest Rate Futures</b>																
BAX	2,276,673	1,801,368	26.39%	2,150,764	5.85%	6,949,438	6,147,901	13.04%	21,746,698	774,724	653,141	18.62%	882,213	-12.18%	145,145	483,303
ONX	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>2,276,673</b>	<b>1,801,368</b>	<b>26.39%</b>	<b>2,150,764</b>	<b>5.85%</b>	<b>6,949,438</b>	<b>6,147,901</b>	<b>13.04%</b>	<b>21,746,698</b>	<b>774,724</b>	<b>653,141</b>	<b>18.62%</b>	<b>882,213</b>	<b>-12.18%</b>	<b>145,145</b>	<b>483,303</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>40,494</b>	<b>134,908</b>	<b>-69.98%</b>	<b>83,441</b>	<b>-51.47%</b>	<b>164,807</b>	<b>231,679</b>	<b>-28.86%</b>	<b>580,007</b>	<b>83,977</b>	<b>168,334</b>	<b>-50.11%</b>	<b>111,179</b>	<b>-24.47%</b>	<b>106</b>	<b>446</b>
<b>Bond Futures</b>																
CGZ	0	674	-100%	0	N/A	0	2,245	-100%	2,840	0	70	-100%	0	N/A	0	0
CGF	3,375	12,649	-73.32%	15,190	-77.78%	24,418	50,448	-51.6%	176,269	4,160	3,618	14.98%	3,771	10.32%	194	752
CGB	1,406,636	1,037,937	35.52%	2,542,177	-44.67%	5,369,242	4,541,605	18.22%	17,913,516	440,743	360,430	22.28%	422,960	4.2%	687,045	2,068,987
LGB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>1,410,011</b>	<b>1,051,260</b>	<b>34.13%</b>	<b>2,557,367</b>	<b>-44.87%</b>	<b>5,393,660</b>	<b>4,594,298</b>	<b>17.4%</b>	<b>18,092,625</b>	<b>444,903</b>	<b>364,118</b>	<b>22.19%</b>	<b>426,731</b>	<b>4.26%</b>	<b>687,239</b>	<b>2,069,739</b>
<b>Bond Options - OGB</b>	<b>1</b>	<b>32</b>	<b>-96.88%</b>	<b>1,651</b>	<b>-99.94%</b>	<b>1,652</b>	<b>485</b>	<b>240.62%</b>	<b>3,677</b>	<b>1,652</b>	<b>421</b>	<b>292.4%</b>	<b>1,651</b>	<b>0.06%</b>	<b>1</b>	<b>5</b>
<b>Index Futures</b>																
SXF	799,911	664,984	20.29%	397,744	101.11%	1,680,539	1,263,018	33.06%	5,474,698	215,911	147,110	46.77%	210,407	2.62%	338,277	1,074,330
SXM	2,192	5,008	-56.23%	1,761	24.48%	5,589	20,198	-72.33%	45,867	332	711	-53.31%	505	-34.26%	765	1,943
SCF	37	6	516.67%	36	2.78%	78	86	-9.3%	115	0	1	-100%	20	-100%	13	31
SXA	0	0	N/A	0	N/A	0	0	N/A	20	0	0	N/A	0	N/A	0	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
SXY	0	0	N/A	0	N/A	0	0	N/A	189	0	0	N/A	0	N/A	0	0
EMF	0	1,038	-100%	0	N/A	0	2,129	-100%	2,626	0	253	-100%	0	N/A	0	0
SXK	1,300	0	N/A	0	N/A	2,004	0	N/A	3,950	2,340	0	N/A	2,341	-0.04%	2	189
SXU	6	0	N/A	0	N/A	24	0	N/A	1,629	1,631	0	N/A	1,643	-0.73%	3	9
<b>Total</b>	<b>803,446</b>	<b>671,036</b>	<b>19.73%</b>	<b>399,541</b>	<b>101.09%</b>	<b>1,688,234</b>	<b>1,285,431</b>	<b>31.34%</b>	<b>5,529,094</b>	<b>220,214</b>	<b>148,075</b>	<b>48.72%</b>	<b>214,916</b>	<b>2.47%</b>	<b>339,060</b>	<b>1,076,502</b>
<b>Index Options</b>																
SXJ	0	0	N/A	0	N/A	0	0	N/A	202	0	0	N/A	0	N/A	0	0
SXO	81,033	39,717	104.03%	85,631	-5.37%	313,362	111,862	180.13%	541,759	127,052	84,927	49.6%	161,450	-21.31%	235	1,000
SXV	0	0	N/A	0	N/A	0	0	N/A	0	0	0	N/A	0	N/A	0	0
<b>Total</b>	<b>81,033</b>	<b>39,717</b>	<b>104.03%</b>	<b>85,631</b>	<b>-5.37%</b>	<b>313,362</b>	<b>111,862</b>	<b>180.13%</b>	<b>541,961</b>	<b>127,052</b>	<b>84,927</b>	<b>49.6%</b>	<b>161,450</b>	<b>-21.31%</b>	<b>235</b>	<b>1,000</b>
<b>ETF Options</b>	<b>755,494</b>	<b>491,315</b>	<b>53.77%</b>	<b>877,227</b>	<b>-13.88%</b>	<b>2,984,676</b>	<b>1,212,487</b>	<b>146.16%</b>	<b>8,719,474</b>	<b>1,149,591</b>	<b>773,656</b>	<b>48.59%</b>	<b>1,382,428</b>	<b>-16.84%</b>	<b>5,184</b>	<b>15,137</b>
<b>Equity Options</b>	<b>2,440,139</b>	<b>1,506,599</b>	<b>61.96%</b>	<b>2,308,994</b>	<b>5.68%</b>	<b>6,760,955</b>	<b>5,451,686</b>	<b>24.02%</b>	<b>21,457,412</b>	<b>2,974,769</b>	<b>2,575,364</b>	<b>15.51%</b>	<b>2,842,282</b>	<b>4.66%</b>	<b>101,855</b>	<b>276,808</b>
<b>Currency Options - USX</b>	<b>4,820</b>	<b>570</b>	<b>745.61%</b>	<b>6,125</b>	<b>-21.31%</b>	<b>11,788</b>	<b>1,044</b>	<b>1,029.12%</b>	<b>2,491</b>	<b>3,059</b>	<b>371</b>	<b>724.53%</b>	<b>3,385</b>	<b>-9.63%</b>	<b>75</b>	<b>211</b>
Total Futures	4,490,130	3,523,664	27.43%	5,107,672	-12.09%	14,031,332	12,027,630	16.66%	45,368,417	1,439,841	1,165,334	23.56%	1,523,860	-5.51%	1,171,444	3,629,544
Total Options	3,321,981	2,173,141	52.87%	3,363,069	-1.22%	10,237,240	7,009,243	46.05%	31,305,022	4,340,100	3,603,073	20.46%	4,502,375	-3.6%	107,456	293,607
<b>Grand Total</b>	<b>7,812,111</b>	<b>5,696,805</b>	<b>37.13%</b>	<b>8,470,741</b>	<b>-7.78%</b>	<b>24,268,572</b>	<b>19,036,873</b>	<b>27.48%</b>	<b>76,673,439</b>	<b>5,779,941</b>	<b>4,768,407</b>	<b>21.21%</b>	<b>6,026,235</b>	<b>-4.09%</b>	<b>1,278,900</b>	<b>3,923,151</b>

	Average Daily Volume					Year-to-Date Volume			
	March 2016	March 2015	% CHG	February 2016	% CHG	2016	2015	% CHG	Total 2015
<b>Short-Term Interest Rate Futures</b>									
BAX	103,485	81,880	26.39%	107,538	-3.77%	112,087	99,159	13.04%	86,986
ONX	0	0	N/A	0	N/A	0	0	N/A	0
OIS	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>103,485</b>	<b>81,880</b>	<b>26.39%</b>	<b>107,538</b>	<b>-3.77%</b>	<b>112,087</b>	<b>99,159</b>	<b>13.04%</b>	<b>86,986</b>
<b>Short-Term Interest Rate Options - OBX</b>	<b>1,840</b>	<b>6,132</b>	<b>-69.99%</b>	<b>4,172</b>	<b>-55.9%</b>	<b>2,658</b>	<b>3,736</b>	<b>-28.85%</b>	<b>2,320</b>
<b>Bond Futures</b>									
CGZ	0	30	-100%	0	N/A	0	36	-100%	11
CGF	153	574	-73.35%	759	-79.84%	393	813	-51.66%	705
CGB	63,938	47,178	35.53%	127,108	-49.7%	86,600	73,251	18.22%	71,654
LGB	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>64,091</b>	<b>47,784</b>	<b>34.13%</b>	<b>127,868</b>	<b>-49.88%</b>	<b>86,994</b>	<b>74,101</b>	<b>17.4%</b>	<b>72,370</b>
<b>Bond Options - OGB</b>	<b>0</b>	<b>1</b>	<b>-100%</b>	<b>82</b>	<b>-100%</b>	<b>26</b>	<b>7</b>	<b>271.43%</b>	<b>14</b>
<b>Index Futures</b>									
SXF	36,359	30,226	20.29%	19,887	82.83%	27,105	20,371	33.06%	21,811
SXM	99	227	-56.39%	88	12.5%	90	325	-72.31%	182
SCF	1	0	N/A	1	0%	1	1	0%	0
SXA	0	0	N/A	0	N/A	0	0	N/A	0
SXB	0	0	N/A	0	N/A	0	0	N/A	0
SXH	0	0	N/A	0	N/A	0	0	N/A	0
SXY	0	0	N/A	0	N/A	0	0	N/A	0
EMF	0	47	-100%	0	N/A	0	34	-100%	10
SXK	59	0	N/A	0	N/A	32	0	N/A	37
SXU	0	0	N/A	0	N/A	0	0	N/A	15
<b>Total</b>	<b>36,520</b>	<b>30,501</b>	<b>19.73%</b>	<b>19,977</b>	<b>82.81%</b>	<b>27,229</b>	<b>20,732</b>	<b>31.34%</b>	<b>22,028</b>
<b>Index Options</b>									
SXJ	0	0	N/A	0	N/A	0	0	N/A	1
SXO	3,683	1,805	104.04%	4,281	-13.97%	5,054	1,804	180.16%	2,158
SXV	0	0	N/A	0	N/A	0	0	N/A	0
<b>Total</b>	<b>3,683</b>	<b>1,805</b>	<b>104.04%</b>	<b>4,281</b>	<b>-13.97%</b>	<b>5,054</b>	<b>1,804</b>	<b>180.16%</b>	<b>2,159</b>
<b>ETF Options</b>	<b>34,340</b>	<b>22,332</b>	<b>53.77%</b>	<b>43,861</b>	<b>-21.71%</b>	<b>48,139</b>	<b>19,556</b>	<b>146.16%</b>	<b>34,738</b>
<b>Equity Options</b>	<b>110,915</b>	<b>68,481</b>	<b>61.97%</b>	<b>115,449</b>	<b>-3.93%</b>	<b>109,047</b>	<b>87,930</b>	<b>24.02%</b>	<b>85,487</b>
<b>Currency Options - USX</b>	<b>219</b>	<b>25</b>	<b>776%</b>	<b>306</b>	<b>-28.43%</b>	<b>190</b>	<b>16</b>	<b>1,087.5%</b>	<b>9</b>
Total Futures	204,096	160,166	27.43%	255,383	-20.08%	226,311	193,994	16.66%	180,750
Total Options	150,999	98,779	52.87%	168,153	-10.2%	165,116	113,052	46.05%	124,721
<b>Grand Total</b>	<b>355,095</b>	<b>258,945</b>	<b>37.13%</b>	<b>423,537</b>	<b>-16.16%</b>	<b>391,428</b>	<b>307,046</b>	<b>27.48%</b>	<b>305,471</b>

## Listed Products

### Short-term interest rate derivatives

BAX: Three-Month Canadian Bankers' Acceptance Futures  
ONX: 30-Day Overnight Repo Rate Futures  
OIS: Overnight Index Swap Futures  
OBX: Options on Three-Month Canadian Bankers' Acceptance Futures

### Bond derivatives

CGZ: Two-Year Government of Canada Bond Futures  
CGF: Five-Year Government of Canada Bond Futures  
CGB: Ten-Year Government of Canada Bond Futures  
LGB: 30-Year Government of Canada Bond Futures  
OGB: Options on Ten-Year Government of Canada Bond Futures

### Index derivatives

SXF: S&P/TSX 60 Index Standard Futures  
SXM: S&P/TSX 60 Index Mini Futures  
SCF: S&P/TSX Composite Index Mini Futures  
SXA: S&P/TSX Global Gold Index Futures  
SXB: S&P/TSX Capped Financials Index Futures  
SXH: S&P/TSX Capped Information Technology Index Futures  
SXY: S&P/TSX Capped Energy Index Futures  
S XO: S&P/TSX 60 Index Options  
EMF: FTSE Emerging Markets Index Futures  
S XK: S&P/TSX Composite Index Banks (Industry Group) Futures  
S XJ: S&P/TSX Composite Index Banks (Industry Group) Options  
S XU: S&P/TSX Capped Utilities Index Futures  
S XV: S&P/TSX Capped Utilities Index Options

### Currency options

USX: Options on the US dollar

### ETF options

### Equity options

**All reported futures and options figures represent executed data.**

BAX<sup>®</sup>, ONX<sup>®</sup>, OBX<sup>®</sup>, CGZ<sup>®</sup>, CGF<sup>®</sup>, CGB<sup>®</sup>, LGB<sup>®</sup>, OGB<sup>®</sup> and USX<sup>®</sup> are registered trademarks of Bourse de Montréal Inc.

OIS-MX<sup>™</sup>, SXF<sup>™</sup>, SXM<sup>™</sup>, SCF<sup>™</sup>, SXA<sup>™</sup>, SXB<sup>™</sup>, SXH<sup>™</sup>, SXY<sup>™</sup>, SXJTM, SXUTM, SXVTM, SXKTM, EMFTM and SXO<sup>™</sup> are trademarks of Bourse de Montréal Inc.